

Title: Estimating energy expenditure from wrist and thigh accelerometry in free-living adults: a doubly labelled water study

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Short running head: Energy expenditure from body-worn sensors

- 1 *Abbreviations list:* Activity Energy Expenditure (AEE), Doubly-Labelled Water (DLW),
- 2 Diet-Induced Thermogenesis (DIT), Euclidean Norm Minus One (ENMO), Food Quotient
- 3 (FQ), Food Frequency Questionnaire (FFQ), High-pass Filtered Vector Magnitude
- 4 (HPFVM), Resting Energy Expenditure (REE), Total Energy Expenditure (TEE), Vector
- 5 Magnitude (VM).

7 **Abstract**

8 Background: Many large studies have implemented wrist or thigh accelerometry to capture
9 physical activity, but the accuracy of these measurements to infer Activity Energy
10 Expenditure (AEE) and consequently Total Energy Expenditure (TEE) has not been
11 demonstrated. The purpose of this study was to assess the validity of acceleration intensity at
12 wrist and thigh sites as estimates of AEE and TEE under free-living conditions using a gold-
13 standard criterion.

14 Methods: Measurements for 193 UK adults (105 men, 88 women, aged 40-66 years, BMI
15 $20.4\text{--}36.6\text{ kg}\cdot\text{m}^{-2}$) were collected with triaxial accelerometers worn on the dominant wrist,
16 non-dominant wrist and thigh in free-living conditions for 9-14 days. In a subsample (50 men,
17 50 women) TEE was simultaneously assessed with doubly labelled water (DLW). AEE was
18 estimated from non-dominant wrist using an established estimation model, and novel models
19 were derived for dominant wrist and thigh in the non-DLW subsample. Agreement with both
20 AEE and TEE from DLW was evaluated by mean bias, Root Mean Squared Error (RMSE)
21 and Pearson correlation.

22 Results: Mean TEE and AEE derived from DLW were $11.6\text{ (2.3) MJ}\cdot\text{day}^{-1}$ and 49.8 (16.3)
23 $\text{kJ}\cdot\text{day}^{-1}\cdot\text{kg}^{-1}$. Dominant and non-dominant wrist acceleration were highly correlated in free-
24 living ($r=0.93$), but less so with thigh ($r=0.73$ and 0.66 , respectively). Estimates of AEE were
25 $48.6\text{ (11.8) kJ}\cdot\text{day}^{-1}\cdot\text{kg}^{-1}$ from dominant wrist, 48.6 (12.3) from non-dominant wrist, and 46.0
26 (10.1) from thigh; these agreed strongly with AEE (RMSE $\sim 12.2\text{ kJ}\cdot\text{day}^{-1}\cdot\text{kg}^{-1}$, $r\sim 0.71$) with
27 small mean biases at the population level ($\sim 6\%$). Only the thigh estimate bias was statistically
28 significantly different from the criterion. When combining these AEE estimates with
29 estimated REE, agreement was stronger with the criterion (RMSE $\sim 1.0\text{ MJ}\cdot\text{day}^{-1}$, $r\sim 0.90$).

30 Conclusions: In UK adults, acceleration measured at either wrist or thigh can be used to
31 estimate population levels of AEE and TEE in free-living conditions with high precision.

32 Keywords: physical activity; wrist acceleration; wrist-worn sensor; thigh-worn; isotope;

33 bioenergetics; validation; energy balance

34

35

36 **Introduction**

37 Characterising the energy balance of individuals in free-living conditions requires an accurate
38 assessment of total energy expenditure. Total energy expenditure can be measured with high
39 precision using the doubly labelled water technique¹ but this is an expensive undertaking that
40 requires elaborate sample collection and analysis infrastructure, making it less feasible for
41 large-scale deployment or application in clinical settings. In most people, the largest
42 component of total energy expenditure is resting energy expenditure, which can be predicted
43 from anthropometric information with reasonable accuracy^{2,3}. Diet-induced thermogenesis is
44 less variable and ordinarily constitutes approximately 10% of total energy expenditure⁴. The
45 predominant source of uncertainty in total energy expenditure estimates is the highly-variable
46 activity energy expenditure component, which has proven difficult to capture by subjective
47 instruments such as questionnaires^{5,6}. Body-worn sensors such as accelerometers have the
48 potential to provide a relatively cheap and reliable solution to this problem⁷, if valid inference
49 models can be devised to estimate activity energy expenditure from the measurements they
50 record.

51 In recent years, wrist-worn accelerometers have become a popular measurement modality for
52 objectively capturing free-living physical activity in large-scale studies⁸⁻¹⁰. Devices worn on
53 the wrist are generally considered to be less burdensome for participants than those worn on
54 other anatomical sites¹¹. This has led to improved wear protocol adherence and thus to
55 measurements with potentially greater representation of habitual physical activity levels.
56 However, despite their recent increase in popularity, their utility in the estimation of activity
57 energy expenditure has yet to be tested against gold-standard techniques in a sufficiently
58 large sample of men and women in free-living¹². Furthermore, some large studies⁸⁻¹⁰ have
59 committed to measuring only one of either the dominant wrist or non-dominant wrist, and the
60 relationship between these two measurements also remains understudied.

61 In previous work, we derived parametric models to estimate activity energy expenditure
62 intensity from non-dominant wrist acceleration (reproduced in Table 2) using a dataset
63 (n=1050) of simultaneous non-dominant wrist and individually-calibrated combined heart
64 rate and movement sensing signals collected under free-living conditions¹³. We evaluated the
65 models in a large holdout sample (n=645) and found that they explained 44-47% of the
66 variance in activity energy expenditure with no significant mean bias at the population level.
67 However, as this comparison was against a silver-standard measurement of activity volume,
68 these estimation models could be more conclusively validated by integrating the estimated
69 activity energy expenditure signal over time, and assessing agreement of activity volume with
70 a gold-standard criterion such as doubly labelled water. This approach has been used to
71 validate combined heart rate and movement sensing¹⁴⁻¹⁶ against which the models were
72 originally derived.

73 Thigh-worn devices have typically been employed in smaller studies to measure time spent in
74 a sitting posture, in order to infer sedentary time. This is possible because the distribution of
75 gravity over the three axes can be interpreted using a simple equation to calculate thigh
76 inclination. However, thigh acceleration has received comparatively little attention as a
77 measure of physical activity intensity, though it features prominently in activity classification
78 experiments¹⁷. In epidemiological settings, thigh-worn sensors have been complemented by
79 other sensors with the intention to capture physical activity separately¹⁸.

80 The primary aim of this study was to describe the absolute validity of a previously
81 established activity energy expenditure prediction model¹³ when applied to both wrists, and
82 to evaluate the validity of this estimation in predicting total energy expenditure when
83 combined with a simple anthropometric prediction of resting energy expenditure². The
84 second aim was to use the same approach to derive and validate similar energy expenditure
85 estimation models using thigh acceleration. The third aim was to explore the relationship

86 between the dominant wrist, non-dominant wrist and thigh acceleration measures in free-
87 living, and to derive intensity models to facilitate harmonisation.

88 **Subjects and Methods**

89 Participants were recruited from the Fenland study, an ongoing cohort described in detail
90 elsewhere¹⁹. We aimed to recruit participants who had previously indicated that they were
91 interested in participating in future studies, were aged between 40 and 70 years, with a BMI
92 between 20 and 50 kg·m⁻². Recruitment aimed to balance age, sex and BMI distributions.
93 Participants were invited to attend an assessment centre on two separate occasions, separated
94 by a free-living period of 9 to 14 days. Ethical approval for the study was obtained from
95 Cambridge University Human Biology Research Ethics Committee (Ref: HBREC/2015.16).
96 All participants provided written informed consent.

97 Weight was measured to the nearest 0.1 kg using calibrated digital scales (TANITA model
98 BC-418 MA; Tanita, Tokyo, Japan) at both visits. Height was measured to the nearest 0.1 cm
99 using a stadiometer (SECA 240; Seca, Birmingham, UK) at the first clinic visit. Body
100 composition was also measured by DXA (Lunar Prodigy Advanced, GE Healthcare, USA) as
101 part of the Fenland study.

102 Total energy expenditure was measured by doubly labelled water in 100 of the participants.
103 Prior to the first clinic visit, participants self-reported their current weight, which was used to
104 provide a body-weight specific dose of ²H₂¹⁸O (70 mg ²H₂O and 174 mg H₂¹⁸O per kg body
105 weight). Participants brought a baseline urine sample to their first clinic visit, and a second
106 baseline sample was taken at the clinic visit, prior to dosing. Participants were provided
107 labelled sampling bottles and asked to collect one urine sample per day for the next 9-10 days,
108 at a similar time each day but not the first void of the day. Participants were asked to record
109 the date and time of each measurement on the sample bottle label and separately on a
110 provided timesheet. Participants were asked to store the samples in a container in a cool, dry
111 place, such as a refrigerator, and to return those samples at their second clinic visit at the end
112 of their free-living measurement period. Isotope ratio mass spectrometry (²H, Isoprime, GV

113 Instruments, Wythenshaw, Manchester, UK and ^{18}O , AP2003, Analytical Precision Ltd,
114 Northwich, Cheshire, UK) was used to measure the isotopic enrichment of the samples. All
115 samples were measured alongside laboratory reference standards, previously calibrated
116 against the international standards Vienna-Standard Mean Ocean Water (vSMOW) and
117 Vienna-Standard Light Antarctic Precipitate (vSLAP) (International Atomic Energy Agency,
118 Vienna, Austria). Sample enrichments were corrected for interference according to Craig ²⁰
119 and expressed relative to vSMOW. Rate constants and pool sizes were calculated from the
120 slopes and intercepts of the log-transformed data, with total CO_2 production (RCO_2)
121 calculated using the multi-point method of Schoeller ²¹. RCO_2 was converted to total energy
122 expenditure ²² where the respiratory quotient was informed by the macronutrient composition
123 of the diet (see below).

124 Resting metabolic rate was measured at the start of both clinic visits during a fifteen-minute
125 rest test in a supine posture by respired gas analysis (OxyconPro, Jaeger, Germany), after an
126 overnight fast. Participants were asked not to eat or drink anything but water 2 hours prior to
127 the appointment, and to refrain from smoking, chewing nicotine gum, wearing nicotine
128 patches, or engaging in heavy physical activity. A seven-breath running median was
129 calculated and the lowest observed average rate over a five minute consecutive window was
130 found, which was scaled down by 6% to compensate for within-day elevation of resting
131 metabolic rates ²³. Basal metabolic rate was also estimated via three different equations which
132 differ in the specific body composition information utilised ^{2,24,25}. Resting energy expenditure
133 was primarily characterised as the nearest measured value to the mean average estimated
134 value, and a further sensitivity analysis was conducted using exclusively measured values.

135 The final 24-hour resting energy expenditure estimates also included an adjustment for a 5%
136 lower metabolic rate during sleep ²⁶, according to their reported mean sleep duration.

137 At the second clinic visit, participants were asked to complete a Food Frequency

Questionnaire²⁷, which was used to estimate dietary intake over the past year. The food frequency data was processed using FETA²⁸, and the resulting calorie-weighted macronutrient profile was used to calculate the Food Quotient and diet-induced thermogenesis²⁹. Diet-induced thermogenesis was normalised by the total energy expenditure to total energy intake ratio, as done previously¹⁴.

At the first clinic visit, participants were fitted with three waterproof triaxial accelerometers (AX3, Axivity, Newcastle upon Tyne, UK); one device was attached to each wrist with a standard wristband, and one was attached to the anterior midline of the right thigh using a medical-grade adhesive dressing. The devices were setup to record raw, triaxial acceleration at 100 Hz with a dynamic range of ± 8 g (where g refers to the local gravitational force, roughly equal to $9.81 \text{ m}\cdot\text{s}^{-2}$). Participants were asked to wear them continuously for the following 8 days and nights whilst continuing with their usual activities. They were also asked to record their main sleep using a sleep diary throughout the free-living period.

The signals were resampled from their original irregularly timestamped intervals to a uniform 100 Hertz signal by linear interpolation, and then calibrated to local gravity using a well-established technique^{30,31}, without adjustment for temperature changes within the record. Periods of nonwear were identified as windows of an hour or more wherein the device was inferred to be completely stationary¹¹, where stationary is defined as standard deviation in each axis not exceeding the approximate baseline noise of the device itself (10 milli-g).

Vector Magnitude (VM) was then calculated from the three axes ($\text{VM}(X,Y,Z) = (X^2 + Y^2 + Z^2)^{0.5}$), from which two acceleration intensity metrics were derived³²; Euclidean Norm Minus One (ENMO) subtracts 1 g from VM and truncates any negative results to 0, and High-Pass Filtered Vector Magnitude (HPFVM) applies a fourth-order high-pass filter to the signal at a 0.2 Hertz cut-off (3 dB). These analyses were performed using pampro v0.4.0³³.

In the non-doubly labelled water group (n=93), multi-level linear regression with random

163 effects at the participant level was used to characterise each of the pairwise relationships
164 between dominant wrist, non-dominant wrist and thigh acceleration intensity using
165 synchronised 5-minute level data from each source. We used these intensity relationships to
166 derive new activity energy expenditure estimation models for thigh and dominant wrist-worn
167 devices, by substituting the non-dominant wrist term in our original models with the derived
168 equation to harmonise either dominant wrist or thigh acceleration to non-dominant wrist
169 acceleration.

170 Activity energy expenditure was estimated separately from each of the acceleration signals by
171 directly applying the appropriate linear and quadratic equations given in Table 2 to 5-second
172 level data; the resulting 5-second level estimated activity energy expenditure signal was then
173 summarised to a mean-per-day average activity energy expenditure using diurnal adjustment
174 to compensate for any between-individual bias introduced by periods of nonwear³⁴. To ensure
175 a stable estimate of this circadian model, a minimum of 72 hours of valid data was required
176 per signal to be included in the analyses. Predicted total energy expenditure (in MJ·day⁻¹) was
177 calculated as the sum of predicted activity energy expenditure and predicted resting energy
178 expenditure from the simplest model (using only age, sex, height and weight)², and dividing
179 the result by 0.9 to account for diet-induced thermogenesis⁴. Agreement between these two
180 predictions against measured activity energy expenditure and total energy expenditure from
181 doubly labelled water was formally tested by calculating the pairwise mean bias and 95%
182 limits of agreement, Root Mean Squared Error (RMSE) and Pearson's correlation coefficient.

183 Linear regression was used to characterise the relationship between the acceleration
184 measurements and activity energy expenditure/total energy expenditure derived from doubly
185 labelled water. As the main focus of this paper is on absolute validity, these relative validity
186 results are supplied in the supplementary material.

187 The statistical tests were performed using Python v3.6 and Stata v14 (StataCorp, TX, USA).

188

189 **Results**

190 A descriptive summary of participant characteristics is given in Table 1. We recruited 193
191 participants, and the group measured by doubly labelled water was split equally between men
192 and women. According to the doubly labelled water measurements, mean (standard deviation)
193 total energy expenditure was 11.6 (2.3) MJ·day⁻¹, of which 6.6 (1.2) MJ·day⁻¹ was resting
194 energy expenditure. Mean (standard deviation) activity-related acceleration (ENMO) per day
195 was 32.4 (8.3) milli-g on the dominant wrist, 28.8 (7.7) milli-g on the non-dominant wrist,
196 and 27.8 (10.9) milli-g on the thigh. Mean dominant wrist acceleration was higher than non-
197 dominant wrist in 84% of participants.

198 Some accelerometry measurements were not included in the analyses due to a combination of
199 devices being lost by participants (n=7), device failures (n=3), user error upon download
200 (n=3), and insufficient wear time (n=3). Of those files that overlapped with doubly labelled
201 water measurements, 3 were dominant wrist records, 3 were non-dominant wrist and 9 were
202 thigh records. There was no loss of data in the doubly labelled water, anthropometry or food
203 frequency questionnaire measurements.

204 Table 2 lists the derived equations to predict activity energy expenditure from each of the
205 sensors, as informed by the harmonisation equations which are supplied in Supplementary
206 Table 1. For brevity, Table 3 summarises the absolute validity of the quadratic HPFVM
207 models applied to measurements from both wrists and thigh with respect to activity energy
208 expenditure, and Table 3 summarises agreement with total energy expenditure derived from
209 doubly labelled water. A Bland-Altman plot illustrating the agreement of these estimates is
210 supplied in Figure 1. A table summarising the remaining models is given in Supplementary
211 Table 2.

212 The difference in performance between each estimation model was very minor; all activity
213 energy expenditure estimates had small negative mean biases (underestimates) at the

214 population level (average $-2.8 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$) but of these only the thigh model biases were
215 statistically significant. RMSEs for activity energy expenditure ranged from 11.9 to 13.5
216 $\text{kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ (24 to 27% of the mean), and 1.0 to 1.2 $\text{MJ} \cdot \text{day}^{-1}$ for total energy expenditure (8
217 to 10% of the mean). Pearson correlations ranged from 0.6 to 0.69 with activity energy
218 expenditure, and from 0.87 to 0.91 with total energy expenditure. Combined estimates using
219 two or more sensors lead to very negligible performance improvements over single-sensor
220 estimates. Signed estimation errors were nominally positively correlated with body fat
221 percentage when using our primary characterisation of resting energy expenditure ($r=0.18$ -
222 0.25), and less so with exclusively measured values ($r=0.10$ - 0.17). For each estimate there
223 was a significant trend of overestimation in the least-active to underestimation in the most
224 active (mean trend $r=0.7$ for activity energy expenditure and 0.45 for total energy
225 expenditure).

226 In the non-doubly labelled water group, 88 participants had at least 3 days of valid
227 simultaneous wrist signals during free-living, and 84 had simultaneous wrist and thigh signals;
228 around 200 000 5-minute observations were included in each of the regression analyses. The
229 between-individual explained variance between dominant and non-dominant wrist intensity
230 signals was approximately 86% (99% within-individual), and the average between-individual
231 explained variance between wrist and thigh intensities was approximately 49% (97% within-
232 individual). The derived linear models to harmonise the acceleration signals are listed in
233 Supplementary Table 1. The final models given to estimate activity energy expenditure from
234 dominant wrist and thigh in Table 2 were the result of substituting these harmonisation
235 equations into the original non-dominant wrist models.

236

237

238 **Discussion**

239 In this work, we have applied our previously derived activity intensity estimation models¹³ to
240 wrist acceleration signals (after harmonising the intensity of dominant wrist to non-dominant
241 wrist) and investigated their agreement with a gold-standard measure of activity energy
242 expenditure. We arrived at estimates that were moderately correlated with the criterion ($r >$
243 0.6) with small and non-significant mean biases at the population level from both wrists and
244 RMSEs of approximately $12 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$. We have also introduced and validated new
245 intensity estimation models for thigh acceleration, demonstrating similar performance to the
246 wrist models. We then used the activity energy expenditure estimates to model total energy
247 expenditure by combining with anthropometry-based predictions of resting energy
248 expenditure; we found stronger agreement with the criterion ($r=0.9$, $\text{RMSE}=1.0 \text{ MJ} \cdot \text{day}^{-1}$)
249 due in part to the relatively high accuracy of resting energy expenditure prediction equations.
250 We observed that dominant wrist acceleration was on average 12% higher than non-dominant
251 wrist in free-living individuals, but that those measures were very highly correlated ($r=0.93$),
252 allowing us to derive conversion models which harmonise acceleration intensity measured at
253 either wrist. To our knowledge, this is the first demonstration of the absolute validity of a
254 time-integrated predictive model of activity intensity for either wrist or thigh accelerometry.
255 Our findings on the high correlation between dominant wrist and non-dominant wrist
256 acceleration in free-living individuals are consistent with a previous study in a small
257 convenience sample ($n=40$)³⁵. They also observed ~5% higher dominant wrist than non-
258 dominant wrist acceleration, but it was not a statistically significant difference, perhaps due
259 to the shorter duration of measurement and smaller sample size. In our relative validity tests,
260 we found that each wrist separately explained a similar variance in activity energy
261 expenditure, and inclusion of both wrist measurements in the linear models did not drastically
262 improve performance over either wrist measurement alone. Taken together, these results are

indicative of a high degree of upper-body symmetry. One implication of these findings is that irrespective of hand dominance, wrist acceleration measurements are naturally conducive to harmonisation across studies, making them well suited to pooled- and meta-analysis. Conversely, it implies that implementing dual wrist measurements may be a largely redundant exercise for studies whose primary intention is to capture activity energy expenditure. However, there is a possibility that future methodological advances in the field of activity recognition may be able to better utilise simultaneous wrist signals, which could yield a more precise instantaneous estimation of activity energy expenditure.

The estimation models validated herein for the wrist were derived using a training dataset in which non-dominant wrist acceleration data was collected at 60 Hz with a GeneActiv device¹³, and were successfully validated using 100 Hz data collected with an Axivity AX3. The acceleration sampling frequency difference proved not to be an issue, because both likely satisfy the Nyquist sampling theorem across most or all human activities, and the models use mean movement intensity calculated over a 5-second window which make them robust to the number of samples that contribute to that mean.. With an additional harmonisation step, the model also translated to acceptably strong inferences on the dominant wrist, albeit with a slightly increased error. This indicates that our models capture a generalized biomechanical relationship of wrist movement, rather than being superficial transformations of a specific device's output to activity energy expenditure. It therefore suggests that these models are applicable to any wrist-worn device which provides raw, unfiltered triaxial acceleration data expressed in SI units.

The associations between wrist acceleration and observations from DLW have been reported before, in pregnant and non-pregnant Swedish women¹¹. In that population it explained 27% of the variance in activity energy expenditure ($\text{kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$) in non-pregnant women ($n=48$), but only 5% in pregnant women ($n=26$); however, those wrist measurements were evenly

divided between left and right wrist, which most likely lead to a mix of dominant and non-dominant wrist measurements and potentially attenuated the correlations.

The previously established estimation models applied to the non-dominant wrist resulted in robust estimates with small, non-significant mean biases, which is a strong justification for using this inference scheme to infer activity energy expenditure in free-living individuals.

The higher average of the dominant wrist would have led to a significant overestimation had we applied the original non-dominant wrist model, but our harmonisation approach effectively scaled the dominant wrist measure down to the level of non-dominant wrist, ultimately leading to virtually identical results. We used simple linear models to harmonise movement intensities between the different anatomical sites, which whilst evidently effective, may be improved upon in the future using more sophisticated techniques, such as nonlinear equations or neural networks. The Bland-Altman analyses showed trends of overestimation in the least active to underestimation in the most active across all estimation models, indicating that the models performed less precisely in absolute terms towards the extremes of high and low activity levels. These trends were stronger in the dominant wrist and thigh-based estimates, which may be a consequence of the additional harmonisation step causing an attenuation of the relationship.

We note that physical activity was measured by dominant wrist accelerometry in UK Biobank⁸. We have now demonstrated the validity of this approach in a demographically comparable sample. Specifically, the absolute validity result for ENMO in Supplementary Table 2 demonstrates that our linear estimation model applied to ENMO at 5-second resolution yielded a valid activity energy expenditure estimate, with a small mean bias and a RMSE of $13 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ and moderately high correlation ($r=0.61$). Consequently, we can use the equations for dominant wrist in Table 2 to solve for salient energy expenditure values – for example, 3 metabolic equivalents (activity energy expenditure $\sim 142 \text{ J} \cdot \text{min}^{-1} \cdot \text{kg}^{-1}$) is the

generally accepted threshold for “moderate” activity intensity, and our ENMO equations suggest this is approximately 159 milli-g on the dominant wrist.

Our findings for the thigh acceleration models demonstrate that thigh-worn accelerometers capture an information-rich biomechanical signal, from which valid estimates of activity energy expenditure can be made. As a consequence of the larger y-intercepts of the thigh models, their minimum estimated activity energy expenditure ranges from 10 to 18 J·min⁻¹·kg⁻¹ (0.15-0.25 metabolic equivalents). To our knowledge, only one previous study has described the association between thigh acceleration and activity energy expenditure from doubly labelled water, in a small study of free-living cancer patients and controls³⁶; which reported very low agreement between the manufacturer's proprietary activity energy expenditure prediction and the criterion. While thigh-worn sensors do not yet have the same popularity as wrist-worn sensors^{37,38}, large-scale data collections are planned for the future³⁹.

Our models enable new analyses to be conducted in those existing datasets, and may make thigh-worn accelerometry a more appealing option for future studies if issues of feasibility can be addressed.

Some have suggested that simple movement intensity approaches should be replaced by more sophisticated models that utilise a broader range of signal features^{40,41}. Recent efforts to estimate energy expenditure have utilised a range of machine learning approaches, such as neural networks⁴²⁻⁴⁴ and random forests⁴⁰. While we are not aware of any such methodology with a performance that exceeds the simpler models validated in this paper, this is an interesting area of future work.

The results of our absolute validity tests demonstrate that deriving intensity models using a “silver-standard” criterion (such as individually-calibrated heart rate and uniaxial movement sensing) in a large sample of free-living adults is a sound approach. The combined sensing estimate of activity energy expenditure is less precise than respiratory gas analysis which can

338 be captured in laboratory studies⁴⁵ but there are several reasons why we have been able to
339 derive superior models to previous approaches. Firstly, the dataset was collected in free-
340 living participants, and is therefore representative of the intended application, as opposed to
341 artificial scenarios and activities performed in a laboratory. Secondly, the combined sensing
342 approach embedded in a cohort study allowed the collection of a volume of data many orders
343 of magnitude greater than any laboratory study has for this purpose. Our training dataset
344 alone contained over 16.6 person-years of observation (>1.7 million data points). One
345 disadvantage of this approach is that we are unable to capture categorical labelled data, so
346 there is no opportunity to explore activity type recognition.

347 It is appropriate to compare our absolute validity results here with those of combined sensing
348 itself¹⁴. The best estimate with treadmill test calibration resulted in a RMSE of $20 \text{ kJ} \cdot \text{day}^{-1}$
349 $\cdot \text{kg}^{-1}$ (30% of the $66 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ criterion mean), non-significant positive mean bias of
350 approximately $4 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ (6%) at the population level, and a correlation of 0.67 in a
351 sample of 50 UK adults. Compared to the present results, all estimations here had
352 considerably lower RMSEs of around $12 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ (25% of the $50 \text{ kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$ mean),
353 similar magnitude but negative mean biases (~6%), but generally higher correlations.

354 However, our study participants were significantly less active overall according to the
355 criterion, ultimately leading to a similar relative accuracy. Combined sensing model errors
356 were also uncorrelated to body fat percentage, whereas errors of accelerometry-only models
357 seem to display this characteristic, albeit less so in the present study ($r=0.22$ versus $r=0.63$ for
358 uniaxial trunk acceleration). Contrasting the feasibility of the methods, however, wrist
359 accelerometry has the advantages of being cheaper, less burdensome to both participants and
360 research staff, and does not require individual calibration using an exercise test. Comparing
361 performance of other devices worn on the upper limbs, validation of the now-discontinued
362 SenseWear Pro3 and Mini also achieved no significant bias with respect to total energy

363 expenditure, but with lower correlations ($r=0.84$) than any of our total energy expenditure
364 models ($r=0.9$) and wider limits of agreement ⁴⁶ and with lower feasibility. An evaluation of
365 activity energy expenditure estimates based on waist-worn accelerometry in 683 adults
366 observed a mean estimation bias of $-2.5 \text{ kJ}\cdot\text{day}^{-1}\cdot\text{kg}^{-1}$ and 95% limits of agreement between -
367 33 and $30 \text{ kJ}\cdot\text{day}^{-1}\cdot\text{kg}^{-1}$ ⁴⁷. Unlike our study design their measurements were not strictly
368 simultaneous, so their results describe the ability of estimates to characterise the latent
369 activity level of the population, for which uncertainty would be expected to be higher.
370 In summary, we have evaluated the absolute validity of intensity models of activity energy
371 expenditure from wrist and thigh accelerometry, and concluded that they provide sufficiently
372 precise and accurate estimates in free-living adults. With the addition of predicted resting
373 energy expenditure to produce total energy expenditure, we found even stronger validity at
374 the population level. Considering its feasibility, wrist accelerometry emerges as a viable
375 candidate for deployment in a large scale studies, including physical activity surveillance and
376 the prediction of total energy expenditure in dietary surveys.

377

378

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393 the doubly labelled water measurements.

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398 **Competing interests**

399 Patrick Olivier was a founding director of Axivity Ltd. (2011-2014); his spouse is currently
400 CEO and a director of Axivity (from 2014). The remaining authors declare no conflict of
401 interest.

402

403 **References**

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542

543

544 **Figure legends**

545

546 Table 1: Participant characteristics, provided separately for the doubly labelled water and
547 non-doubly labelled water groups.

548 Table 2: Derived linear and quadratic equations to estimate activity energy expenditure
549 ($\text{J} \cdot \text{min}^{-1} \cdot \text{kg}^{-1}$) from wrist and thigh acceleration intensity. ($4.184 \text{ J} \cdot \text{min}^{-1} \cdot \text{kg}^{-1} = 1 \text{ cal}$, and
550 $71.225 \text{ J} \cdot \text{min}^{-1} \cdot \text{kg}^{-1} = 1 \text{ net Metabolic Equivalent Task (MET)}$).

551 Table 3: Agreement between estimated activity energy expenditure from the HPFVM
552 quadratic models with those derived from doubly labelled water. Bias values in bold indicate
553 statistical significance according to a paired t-test ($p < 0.05$).

554 Figure 1: Bland-Altman plots illustrating agreement between the activity energy expenditure
555 and total energy expenditure estimates from HPFVM Quadratic models with those from
556 doubly labelled water, where the X-axis indicates the observed values.

557 Supplemental Table 1: Harmonisation equations relating movement intensities between the
558 dominant wrist, non-dominant wrist and thigh.

559 Supplemental Table 2: Agreement between estimated activity energy expenditure from the all
560 models with those derived from doubly labelled water. Bias values in bold indicate statistical
561 significance according to a paired t-test ($p < 0.05$).

562 Supplemental Table 3: Derived regression models of activity energy expenditure (normalised
563 for body weight) using all combinations of dominant wrist, non-dominant wrist and thigh
564 acceleration.

Supplemental Table 4: Derived regression models of activity energy expenditure (not normalised for body weight) using all combinations of dominant wrist, non-dominant wrist and thigh acceleration, including body weight.

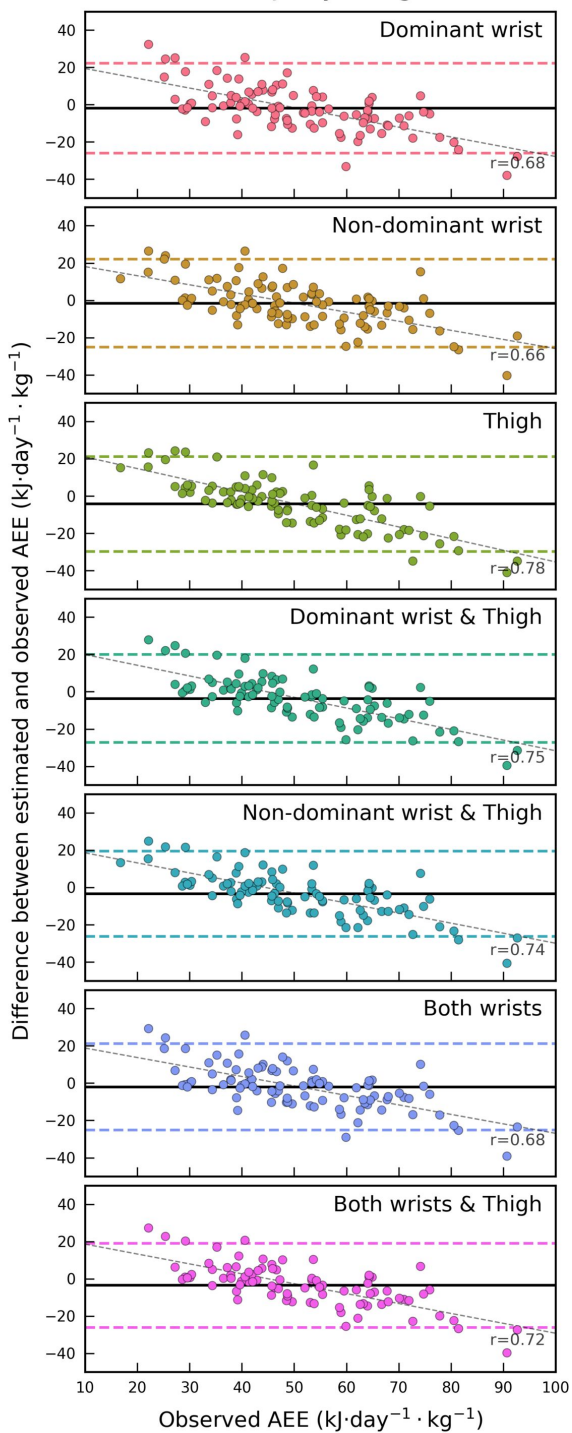
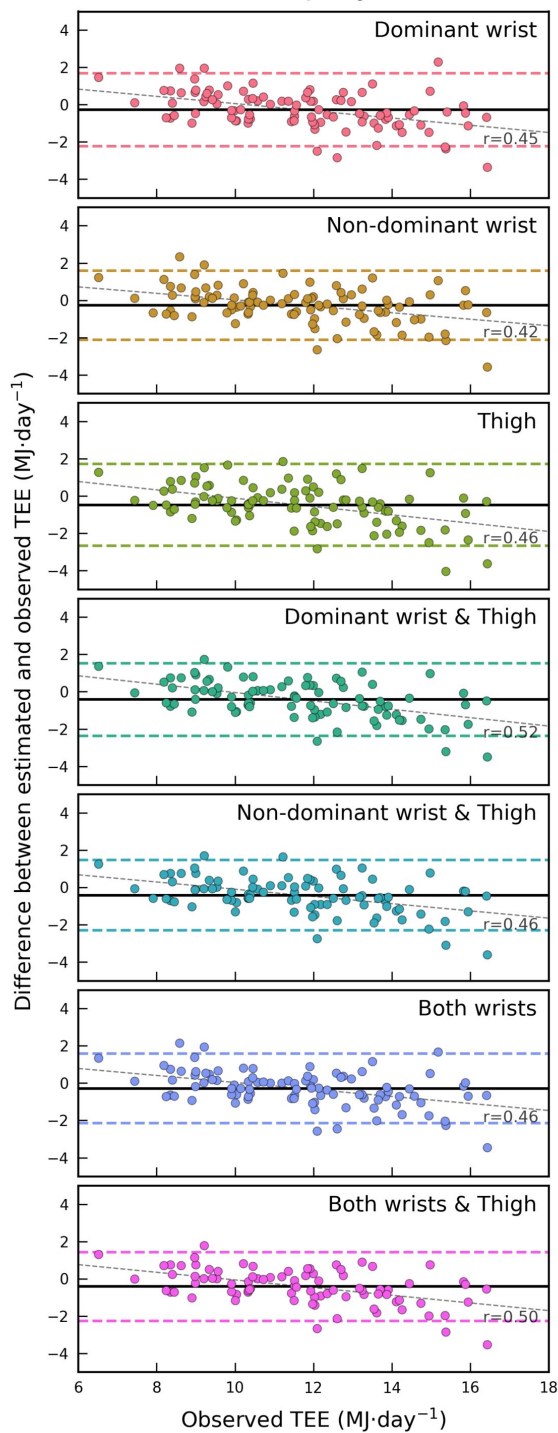
Supplemental Table 5: Agreement between estimated activity energy expenditure from the HPFVM quadratic models with those derived from doubly labelled water, in only right-handed individuals.

Supplemental Figure 1: Bland-Altman plots illustrating agreement between the activity energy expenditure and total energy expenditure estimates from ENMO linear models with those from doubly labelled water, where the X-axis indicates the observed values.

Supplemental Figure 2: Bland-Altman plots illustrating agreement between the activity energy expenditure and total energy expenditure estimates from ENMO quadratic models with those from doubly labelled water, where the X-axis indicates the observed values.

Supplemental Figure 3: Bland-Altman plots illustrating agreement between the activity energy expenditure and total energy expenditure estimates from HPFVM linear models with those from doubly labelled water, where the X-axis indicates the observed values.

Supplemental Figure 4: Bland-Altman plot illustrating the agreement between estimated resting energy expenditure using anthropometric equations and measured resting energy expenditure during the clinic visits.

AEE ($\text{kJ} \cdot \text{day}^{-1} \cdot \text{kg}^{-1}$)TEE ($\text{MJ} \cdot \text{day}^{-1}$)

	DLW (n=100)				Non-DLW	
	Mean	Std.Dev.	Min	Max	Mean	Std.Dev.
Sex (% women)	50%				41	
Age (years)	54.4	7.2	40.0	65.0	54.0	6.7
Height (m)	1.71	0.09	1.51	1.94	1.72	0.10
Weight (kg)	78.2	13.6	48.7	110.8	77.1	12.4
BMI (kg/m ²)	26.5	3.4	20.4	36.6	25.9	2.9
TEE (MJ/day)	11.60	2.32	6.52	16.43	-	-
REE (MJ/day)	6.61	1.24	3.74	9.86	-	-
DIT fraction	0.10	0.01	0.08	0.12	-	-
AEE (MJ/day)	3.87	1.38	0.72	7.56	-	-
AEE (kJ/day/kg)	49.8	16.3	8.5	92.6	-	-
k _O	0.119	0.03	0.066	0.257	-	-
k _H	0.093	0.028	0.044	0.228	-	-
N _O (moles)	2124	434	1215	3131	-	-
N _H (moles)	2188	447	1251	3224	-	-
DW ENMO (mg)	32.4	8.3	15.4	64.7	33.1	10.5
NDW ENMO (mg)	28.8	7.7	15.6	59.0	29.3	8.3
Thigh ENMO (mg)	27.8	10.9	13.2	76.3	28.2	10.0
DW HPFVM (mg)	48.5	11.0	25.7	85.9	49.6	12.8
NDW HPFVM (mg)	43.5	10.3	25.8	85.4	44.7	11.0
Thigh HPFVM (mg)	37.4	12.7	17.7	77.0	38.6	11.8

<i>N</i> (n=93)		
	Min	Max
%		
	41.0	66.0
	1.53	1.96
	56.4	112.3
	20.4	35.3
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	18.8	82.4
	16.2	63.2
	12.6	80.5
	31.4	105.7
	27.3	89.2
	17.7	94.6

Placement	Metric
NDW*	ENMO
NDW*	ENMO
NDW*	HPFVM
NDW*	HPFVM
DW	ENMO
DW	ENMO
DW	HPFVM
DW	HPFVM
Thigh	ENMO
Thigh	ENMO
Thigh	HPFVM
Thigh	HPFVM

(*) Published in White et al.

(**) x refers to acceleration

Formulae to estimate AEE in J/min/kg (**)
$5.01 + 1.000 \cdot x$ $-10.58 + 1.1176 \cdot x + 2.9418 \cdot \sqrt{x} - 0.00059277 \cdot (x^2)$ $-4.65 + 0.8537 \cdot x$ $-1.25 + 1.1353 \cdot x - 2.4281 \cdot \sqrt{x} - 0.00040270 \cdot (x^2)$
$5.01 + 1.000 \cdot (1.5 + .8517 \cdot x)$ $-10.58 + 1.1176 \cdot (1.5 + .8517 \cdot x) + 2.9418 \cdot \sqrt{(1.5 + .8517 \cdot x)} - 0.00059277 \cdot ((1.5 + .8517 \cdot x)^2)$ $-4.65 + 0.8537 \cdot (1.3 + .8781 \cdot x)$ $-1.25 + 1.1353 \cdot (1.3 + .8781 \cdot x) - 2.4281 \cdot \sqrt{(1.3 + .8781 \cdot x)} - 0.00040270 \cdot ((1.3 + .8781 \cdot x)^2)$
$5.01 + 1.000 \cdot (13.4 + .5674 \cdot x)$ $-10.58 + 1.1176 \cdot (13.4 + .5674 \cdot x) + 2.9418 \cdot \sqrt{(13.4 + .5674 \cdot x)} - 0.00059277 \cdot ((13.4 + .5674 \cdot x)^2)$ $-4.65 + .8537 \cdot (20.3 + .6401 \cdot x)$ $-1.25 + 1.1353 \cdot (20.3 + .6401 \cdot x) - 2.4281 \cdot \sqrt{(20.3 + .6401 \cdot x)} - 0.00040270 \cdot ((20.3 + .6401 \cdot x)^2)$

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ation (milli-g) measured at the relevant anatomical site, characterised with the relevant metric

Placement	Activity energy expenditure (kJ/day/kg)						Total en	
	N	Bias (*)	95% LoA		r	RMSE	N	Bias (*)
Dominant wrist	97	-1.9	-26.0	22.2	0.644	12.4	97	-0.3
Non-dominant wrist	97	-1.5	-25.1	22.1	0.676	12.1	97	-0.3
Thigh	91	-4.2	-29.6	21.2	0.599	13.6	91	-0.5
Both wrists	94	-1.9	-25.1	21.3	0.669	11.9	94	-0.3
Non-dominant wrist & Thigh	89	-3.3	-26.2	19.6	0.687	12.1	89	-0.4
Dominant wrist & Thigh	88	-3.5	-27.2	20.1	0.644	12.5	88	-0.4
Both wrists & Thigh	86	-3.4	-25.9	19.2	0.675	11.9	86	-0.4

(*) Bias estimates in bold are statistically significant at $p < 0.05$. (None of the TEE estimates were statistically significant)

ergy expenditure (MJ/day)			
	95% LoA	r	RMSE
-2.2	1.7	0.903	1.0
-2.1	1.6	0.911	1.0
-2.7	1.7	0.874	1.2
-2.1	1.6	0.911	1.0
-2.3	1.5	0.909	1.0
-2.4	1.5	0.902	1.1
-2.2	1.4	0.914	1.0

significantly different.)